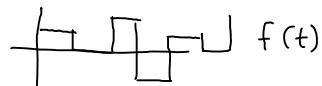


25 Marzo 2011

UNIDAD 7 Transformada de Laplace

$$y'' + a_1 y' + a_2 y = f(t)$$

$f(t)$ no es continua, es una función escalonada



Laplaciano \mathcal{L}

Teorema Fundamental

$$\mathcal{L}\{f(t)\} = \int_0^{\infty} f(t) e^{-st} dt = F(s)$$

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 FORMULARIO
 TRANSFORMADA

INVERSA

$$\textcircled{1} \mathcal{L}\{c\} = \frac{c}{s}$$

$$\mathcal{L}^{-1}\left\{\frac{c}{s}\right\} = c$$

$$\textcircled{2} \mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}}$$

— — — — —

$$\textcircled{3} \mathcal{L}\{e^{at}\} = \frac{1}{s-a}$$

$$\textcircled{6} \mathcal{L}\{\sinh wt\} = \frac{w}{s^2 - w^2}$$

$$\textcircled{4} \mathcal{L}\{\sin wt\} = \frac{w}{s^2 + w^2}$$

$$\textcircled{7} \mathcal{L}\{\cosh wt\} = \frac{s}{s^2 - w^2}$$

$$\textcircled{5} \mathcal{L}\{\cos wt\} = \frac{s}{s^2 + w^2}$$

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Ejercicio Hallar la transformada de:

a) $f(t) = (t^2 - 5)^2 = t^4 - 10t^2 + 25$

$$\mathcal{L}\{t^4\} - \mathcal{L}\{10t^2\} + \mathcal{L}\{25\}$$

$$\frac{4!}{s^5} - 10 \left[\frac{2!}{s^3} \right] + \frac{25}{s} = \frac{24}{s^5} - \frac{20}{s^3} + \frac{25}{s}$$

b) $f(t) = 5e^{4t} - 3t^6 + 4\sin 3t - 2\cos 2t$

$$\mathcal{L}\{f(t)\} = 5 \left[\frac{1}{s-4} \right] - 3 \left[\frac{6!}{s^7} \right] + 4 \left[\frac{3}{s^2+9} \right] - 2 \left[\frac{s}{s^2+4} \right]$$

$$F(s) = \frac{5}{s-4} - \frac{2160}{s^7} + \frac{12}{s^2+9} - \frac{2s}{s^2+4}$$

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c) $f(t) = \boxed{t^4} \boxed{e^{-3t}}$

Teorema Traslación

① Identificar $f(t)$ que multiplica e^{at}

$$\mathcal{L}\{f(t) \cdot e^{at}\}$$

② Aplicar $\mathcal{L}\{f(t)\} = F(s)$

③ Identificar de e^{at} el valor de a

$$\textcircled{4} F(s) \Big|_{s-a} = F(s-a)$$

$$\left\{ \begin{array}{l} f(t) = t^4 \\ \mathcal{L}\{f(t)\} = \frac{4!}{s^5} = F(s) \end{array} \right.$$

$$a = -3$$

$$F(s) \Big|_{s-a} = F(s-a)$$

$$F(s-a) = \frac{4!}{(s+3)^5}$$

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d) $f(t) = \underbrace{e^{2t}}_{a=2} \underbrace{\text{Sen } 5t}_{f(t)}$ $F(s) = \mathcal{L}\{f(t)\} = \frac{5}{s^2 + 25}$

$$F(s-a) = \frac{5}{(s-2)^2 + 25} = \frac{5}{s^2 - 4s + 4 + 25} = \boxed{\frac{5}{s^2 - 4s + 29}}$$

e) $f(t) = t \cos 5t$ } Método de la derivada.
 $\mathcal{L}\{t^n \cdot f(t)\}$

$t^n = t$ $\boxed{n=1}$ Veces que se deriva

$f(t) = \cos 5t \xrightarrow{\mathcal{L}} F(s) = \frac{s}{s^2 + 25}$

$$\boxed{\mathcal{L}\{t^n \cdot f(t)\} = (-1)^n \left[d^n F(s) \right]}$$

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$F(s) = \frac{s}{s^2 + 25} \Rightarrow \text{derivar}$ $\frac{u}{v} = \frac{vu' - uv'}{v^2}$

$$F'(s) = \frac{(s^2 + 25)(1) - (s)(2s)}{(s^2 + 25)^2} = \frac{s^2 + 25 - 2s^2}{(s^2 + 25)^2}$$

$(-1) \frac{s^2 + 25}{(s^2 + 25)^2} \Rightarrow \boxed{\frac{s^2 - 25}{(s^2 + 25)^2}}$

f) $f(t) = \underbrace{\cos(t - \frac{\pi}{2})}_{a = \frac{\pi}{2}} \underbrace{u(t - \frac{\pi}{2})}_{\text{Escalón Unitario } u(t-a)}$

$a = \frac{\pi}{2}$ Escalón 4 Lo mismo

$$\mathcal{L}\{f(t-a)u(t-a)\} = e^{-as} F(s)$$

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$$f(t) = \cos t \xrightarrow{\mathcal{L}} F(s) = \frac{s}{s^2 + 1}$$

$$\mathcal{L} \left\{ \cos\left(t - \frac{\pi}{2}\right) u\left(t - \frac{\pi}{2}\right) \right\} = e^{-\frac{\pi}{2}s} \cdot \left[\frac{s}{s^2 + 1} \right]$$

$$\begin{aligned} \text{g) } f(t) &= (6t + 5) u(t - 3) & \mathcal{L} \{ g(t) u(t - a) \} &= \\ & & = e^{-as} \mathcal{L} \{ g(t + a) \} \\ \text{① } g(t) &= 6t + 5 & a &= 3 \\ g(t + a) &= g(t) \Big|_{t+a} = g(t + 3) = 6(t + 3) + 5 = 6t + 23. \\ & & \mathcal{L} \{ 6t + 23 \} &= \frac{6}{s^2} + \frac{23}{s} \end{aligned}$$

$$\mathcal{L} \{ f(t) \} = e^{-3s} \left[\frac{6}{s^2} + \frac{23}{s} \right]$$

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EJERCICIOS

$$\text{① } f(t) = (\cos t + \sin 2t)^2$$

$$\text{② } f(t) = (t - 5)^3 e^{-3t}$$

$$\text{③ } f(t) = t^2 \sin 3t$$

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UNIDAD # 8.

Transformada Inversa

CONVOLUCIÓN · $f * g$

$$f * g = \int_0^t f(\beta) g(t-\beta) d\beta$$

$$\mathcal{L}\{f * g\} = \mathcal{L}\{f(t)\} \mathcal{L}\{g(t)\} = F(s) G(s)$$

$$\mathcal{L}^{-1}\{F(s) G(s)\} = f * g$$

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EJERCICIO Dados $f(t) = \frac{1}{30} e^{3t}$, $g(t) = \frac{1}{6} e^{-3t}$

a) Convolución

b) $\mathcal{L}\{f * g\}$

Sol.

$$f * g = \int_0^t f(\beta) g(t-\beta) d\beta$$

$$f(\beta) = \frac{1}{30} e^{3\beta}$$

$$g(t-\beta) = \frac{1}{6} e^{-3(t-\beta)}$$

$$f(\beta) g(t-\beta) = \frac{1}{30} e^{3\beta} \cdot \frac{1}{6} e^{-3t+3\beta} = \frac{1}{180} e^{3\beta} e^{-3t} e^{3\beta}$$

$$f * g = \frac{1}{180} e^{-3t} \int_0^t e^{6\beta} d\beta = \frac{1}{180} e^{-3t} \left[\frac{1}{6} e^{6\beta} \right]_0^t$$

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$$f * g = \frac{1}{180} e^{-3t} \left[\frac{1}{6} e^{6t} - \frac{1}{6} (1) \right] = \frac{e^{-3t}}{1080} [e^{6t} - 1]$$

$$f * g = \frac{e^{3t} - e^{-3t}}{1080} = \boxed{\frac{\sinh(3t)}{540}}$$

$$\frac{1}{540} \cdot \boxed{\frac{e^{3t} - e^{-3t}}{2}} = \sinh(3t)$$

$$\begin{aligned} \text{b) } \mathcal{L}\{f * g\} &= \mathcal{L}\{f(t)\} \cdot \mathcal{L}\{g(t)\} \\ &= \frac{1}{30} \left[\frac{1}{s-3} \right] \frac{1}{6} \left[\frac{1}{s+3} \right] = \frac{1}{180(s^2-9)} \\ &\quad \quad \quad F(s) \quad G(s) \end{aligned}$$

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② Aplicar Convolución para calcular la transformada inversa de Laplace de la función

$$H(s) = \frac{1}{(s+1)(s^2-1)} = \frac{1}{s+1} \cdot \frac{1}{s^2-1}$$

$$F(s) \cdot G(s)$$

$$\mathcal{L}^{-1}\{F(s)\} = f(t) = e^t$$

$$\mathcal{L}^{-1}\{G(s)\} = g(t) = \sinh t = \frac{e^t - e^{-t}}{2}$$

$$f * g = \int_0^t \underbrace{e^\beta}_{f(\beta)} \underbrace{\left[\frac{e^{t-\beta} - e^{-(t-\beta)}}{2} \right]}_{g(t-\beta)} d\beta$$

$$\frac{1}{2} \int_0^t \left[e^\beta e^t e^{-\beta} - e^\beta e^{-t} e^\beta \right] d\beta$$

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$$\begin{aligned}
 f * g &= \frac{1}{2} \int_0^t (e^t - e^t e^{2\beta}) d\beta \\
 &= \frac{1}{2} e^t \int_0^t d\beta - \frac{1}{2} e^t \int_0^t e^{2\beta} d\beta \\
 &= \frac{1}{2} e^t (\beta)_0^t - \frac{1}{2} e^t \left(\frac{1}{2} e^{2\beta} \right)_0^t \\
 &= \frac{1}{2} e^t (t) - \frac{1}{4} e^t [e^{2t} - 1]
 \end{aligned}$$

$$f * g = \frac{1}{2} t e^t - \frac{1}{4} e^t + \frac{1}{4} e^{-t}$$

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Transformada de una derivada

$$\mathcal{L}\{y'''\} = s^3 y(s) - s^2 y(0) - s y'(0) - s^0 y''(0)$$

$$\mathcal{L}\{y''\} = s^2 y(s) - s y(0) - s^0 y'(0)$$

$$\mathcal{L}\{y'\} = s y(s) - s^0 y(0)$$

$$\mathcal{L}\{y\} = s^0 y(s)$$

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EJERCICIO Resolver Condición $y(0) = 3$
 $y' - y = 2e^{4t}$ Aplicando Laplace.

① Aplicar \mathcal{L} a toda la ecuación

$$\mathcal{L}\{y'\} - \mathcal{L}\{y\} = 2\mathcal{L}\{e^{4t}\}$$

$$sY(s) - y(0) - Y(s) = 2\left(\frac{1}{s-4}\right)$$

② Aplicar condiciones y despejar $Y(s)$

$$sY(s) - 3 - Y(s) = \frac{2}{s-4}$$

$$Y(s)[s-1] = \frac{2}{s-4} + 3$$

$$Y(s) = \frac{2}{(s-4)(s-1)} + \frac{3}{(s-1)}$$

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③ Calcular la transformada inversa a $Y(s)$ para obtener $y(t)$

$$Y(s) = \frac{2}{(s-4)(s-1)} + \frac{3}{s-1}$$

① ②

① $F(s) = \frac{2}{s-4} \xrightarrow{\mathcal{L}^{-1}} f(t) = 2e^{4t}$

$G(s) = \frac{1}{s-1} \xrightarrow{\mathcal{L}^{-1}} g(t) = e^t$

② $\mathcal{L}^{-1}\left\{\frac{3}{s-1}\right\} = 3e^t$

① + ②

$$y(t) = \frac{2}{3}e^{4t} - \frac{2}{3}e^t + 3e^t$$

$$y(t) = \frac{2}{3}e^{4t} + \frac{7}{3}e^t$$

$$f * g = \int_0^t (2e^{4\beta})(e^{t-\beta})d\beta = 2e^t \int_0^t e^{3\beta}d\beta = \frac{2}{3}e^t(e^{3\beta}) \Big|_0^t$$

$$f * g = \frac{2}{3}e^t[e^{3t} - 1] = \frac{2}{3}e^{4t} - \frac{2}{3}e^t$$

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EJERCICIO

$$\textcircled{1} \quad f(t) = e^{2t} \quad g(t) = \sinh(t)$$

$$a) f * g$$

$$b) \mathcal{L}\{f * g\}$$

$$\textcircled{2} \quad y' + 3y = t - 1 \quad y(0) = 2$$